Homework Assignment 7

36-350, Data Mining

Due at the start of class, 21 November 2008

This week’s assignment uses the spam data set in the ElemStatLearn library. Download the package from CRAN, and load the data set into memory with data(spam).

The data is for learning to classify e-mail as spam or real mail. There are 58 columns: 57 of them are features (see help(spam)), and the last one is a categorical variable (“factor”), called spam, with two values, email and spam. There are 4601 rows, representing 4601 different e-mails.

You will also need the CRAN packages tree and adabag.

1. Base rates (10 points) To see whether a classifier is actually working, we should compare it to a constant classifier which always predicts the same class, no matter what the input features actually are.

   (a) What fraction of the e-mails are actually spam?
   (b) What should the constant classifier predict?
   (c) What is the error rate of the constant classifier?

2. Training and testing (10 points) Divide the data set at random into a training set of 2301 rows and a testing set of 2300 rows. Check that the two halves do not overlap, and that they have the right number of rows. What fraction of each half is spam? (Do not hand in a list of 2301 row numbers.) Include your code for all of this.

3. Fitting (40 points) Remember to show your work by including your code.

   (a) Fit a prototype linear classifier to the training data, and report its error rate on the testing data.

   (b) Fit a classification tree to the training data. Prune the tree by cross-validation (see below). Include a plot of the CV error versus tree size, a plot of the best tree, and its error rate on the testing data. Which variables appear in the tree?

   (c) Use bagging to fit an ensemble of 100 trees to the training data. Report the error rate of the ensemble on the testing data. Include a plot of the importance of the variables, according to the ensemble.
(d) Use boosting to fit an ensemble of 100 trees to the training data. Report the error rate of the ensemble on the testing data. Include a plot of the importance of the variables.

(e) Which (if any) of these methods out-performs the constant classifier?

4. Errors (20 points) Pick the prediction method from the previous problem with the lowest error rate.

(a) What is its rate of false negatives? That is, what fraction of the spam e-mails in the training set did it not classify as spam?

(b) What is its rate of false positives? That is, what fraction of the genuine e-mails in the testing set did it classify as spam?

(c) What fraction of e-mails it classified as spam were actually spam?

R advice

The tree package contains functions prune.tree and cv.tree for pruning trees by cross-validation.

The function prune.tree takes a tree you fit by tree (see R advice for last homework), and evaluates the error of the tree and various prunings of the tree, all the way down to the stump. The evaluation can be done either on new data, if supplied, or on the training data (the default). If you ask it for a particular size of tree, it gives you the best pruning of that size\(^1\). If you don’t ask it for the best tree, it gives an object which shows the number of leaves in the pruned trees, and the error of each one. This object can be plotted.

\[
\text{my.tree} = \text{tree}(y \sim x1 + x2, \text{data=my.data}) \quad \# \quad \text{Fits tree}
\]
\[
\text{prune.tree(my.tree,best=5)} \quad \# \quad \text{Returns best pruned tree with 5 leaves, evaluating error on training data}
\]
\[
\text{prune.tree(my.tree,best=5,\text{newdata=test.set})} \quad \# \quad \text{Ditto, but evaluates on test.set}
\]
\[
\text{my.tree.seq} = \text{prune.tree(my.tree)} \quad \# \quad \text{Sequence of pruned tree sizes/errors}
\]
\[
\text{plot(my.tree.seq)} \quad \# \quad \text{Plots size vs. error}
\]
\[
\text{my.tree.seq$dev} \quad \# \quad \text{Vector of error rates for prunings, in order}
\]
\[
\text{my.tree.seq$size[which.min(my.tree.seq$dev)]} \quad \# \quad \text{Size of best tree}
\]

Finally, prune.tree has an optional method argument. The default is method="deviance", which fits by minimizing the negative log likelihood. You may get better results by saying method="misclass", which looks at the misclassification rate.

The function cv.tree does \(k\)-fold cross-validation (default is 10). It requires as an argument a fitted tree, and a function which will take that tree and new data. By default, this function is prune.tree.

\[
\text{my.tree.cv} = \text{cv.tree(my.tree)}
\]

\(^1\)Or, if there is no tree with that many leaves, the smallest number of leaves \(\geq\) the requested size.
The type of output of `cv.tree` is the same as the function it’s called on. Optional arguments to `cv.tree` can include $K$, and any additional arguments for the function it applies.

The package `adabag` includes routines for bagging and boosting of trees. (It may require you to install some other packages it depends on as well.) Bagging is done with the command `bagging`:

```r
my.bag = bagging(y ~ x1+x2, data=my.data)
```

This returns an object of the class `bagging`, which has a prediction method. Note that the prediction method doesn’t just return the predictions, but also some error evaluation — see `help(predict.bagging)`. Optional arguments to `bagging` include `mfinal` (the number of trees to include in the ensemble, default 100), `minsplit` (minimum number of observations per node, default 5), `cp` (minimum amount the fit has to increase by to make a split, default 0.01), and `maxdepth` (maximum depth of any one tree, default 2 for binary data). You will want to play with these defaults to get a good fit.

The output of `bagging` is an object which contains all the trees in the ensemble, the predicted value of the class, and the relative importance of each input variable, measured by the number of internal nodes which split on it.

Boosting can be done by the `adaboost.M1` function in the `adabag` package. It has mostly the same syntax as `bagging`, except that it also takes an argument called `boos`. If this is true (the default), each tree is fit to a weighted bootstrap sample of the training data; if `boos=FALSE`, all training data points are included, but errors are weighted. (The latter is what I described in class.)